

Overview of StratParts implemented within StratBox

Name	Included	Type	Required StratParts	Recommended & Compatible StratParts	Data Frequency	Description
AMBO	TRUE	Complete Strategy	None	Reporting, Risk, Sound	Tick, Intraday	"Morning Breakout." Range-breakout day-trading strategy. Useful for basic demo functionality.
DailyHiLo	TRUE	Complete Strategy	Scheduling	Reporting, Risk, Sound	Tick, Intraday	"Daily long-short market neutral." Based on strategy described by MIT's Prof. Andrew Lo.
ETFAllocator	FALSE	Complete Strategy	None	Reporting, Risk, Volatility	Tick, Intraday, Daily	"Portfolio rotation of global ETFs." Proprietary portfolio management strategy.
ETFPortfolio	FALSE	Complete Strategy	None	Reporting, Risk, Volatility	Tick, Intraday, Daily	"Portfolio rotation of US sector ETFs." Proprietary portfolio management strategy which implements a US equity sector rotation model on ETFs.
IntraDailyHiLo	TRUE	Complete Strategy	Scheduling	Reporting, Risk, Sound	Tick, Intraday	"Intra-day long-short market neutral." Based on strategy described by MIT's Prof. Andrew Lo.
InvMktMaker	TRUE	Complete Strategy	Scheduling	Reporting, Risk, Sound	Tick	"Inventoried MarketMaker." Implements a single-contract market maker with configurable inventory management. Based on strategy described by UT's Prof. Peter Stone.
MktMaker	TRUE	Complete Strategy	Scheduling	Reporting, Risk, Sound	Tick	"MarketMaker." Implements a configurable single-contract scalping strategy. Based loosely on strategy described by UT's Prof. Peter Stone.
MonthlyBeta	TRUE	Complete Strategy	None	Reporting, Risk, Volatility	Tick, Intraday, Daily	"Portfolio rotation of high-beta equities." Illustrates portfolio-rotation/management model based on fundamental data.
MonthlySectors	FALSE	Complete Strategy	None	Reporting, Risk, Volatility	Tick, Intraday, Daily	"Portfolio rotation of US sector equities." Proprietary portfolio management strategy which implements a us equity sector rotation model.
RegrMktMkr	TRUE	Complete Strategy	Scheduling	Reporting, Risk, Sound	Tick	"Regression Market-Maker." Implements a configurable single-contract scalping strategy based on a pair of linear regressions on trailing data. Based on strategy described by UT's Prof. Peter Stone.
Runnr	TRUE	Complete Strategy	Scheduling	N/A	Tick	"Intraday trend-following strategy." Single-contract trend-following day-trading strategy with configurable inventory management.
Spread	TRUE	Complete Strategy	None	Reporting, Risk, Sound	Tick, Intraday, Daily	"Spread trading." Generic pairs trading strategy will trade against specified contracts with configurable bounds based on historical standard deviations.
VWAP	TRUE	Complete Strategy	Scheduling	Reporting, Risk, Sound	Tick	"VWAP based scalping." Implements a configurable single-contract scalping strategy which uses a trailing VWAP to determining when to bracket market. Illustrates use of VWAP calculator within StratBox environment.
Tduo	TRUE	Entry	Scheduling, Risk	Reporting, Risk, Scheduling, Sound	Tick, Intraday	"Directional pairs trading." Pairs trading entry only will enter trades on (presumably correlated) contracts on simultaneous sharp moves with configurable lookback and volume factor.
HMM	TRUE	Incomplete Strategy	Entry or Strategy	Reporting, Risk, Sound	Tick, Intraday	"Hidden-Markov-Model." Illustrates use and construction of HMMs for use within the StratBox environment.
DailyBalances	TRUE	Reporting	Strategy	ALL	Tick, Intraday, Daily	"Daily Balances Report." Generates a detailed report capturing daily balances on a mark-to-market basis.
DailyPosnsReport	TRUE	Reporting	Strategy	ALL	Tick, Intraday, Daily	"Daily Positions Report." Generates a detailed report capturing daily positions on a mark-to-market basis.
MonthlyBalances	TRUE	Reporting	Strategy	ALL	Tick, Intraday, Daily	"Monthly Balances Report." Generates a detailed report capturing monthly balances on a mark-to-market basis.

VolCorr	TRUE	Reporting	Strategy	ALL	Tick, Intraday, Daily	"Volatility Correlation Report." Statistical study which generates a report correlating the daily profitability of the enclosing strategy with the volatility of the markets traded by the strategy.
Hedge	TRUE	Risk	Entry or Strategy	Reporting, Risk, Sound	Tick, Intraday	"Generic hedging strategy." Given two (presumably correlated) contracts, will attempt to hedge any position in the first with the second.
MaxLossExit	TRUE	Risk	Entry or Strategy	ALL	Tick, Intraday, Daily	"Dynamic stop loss." MaxLossExit is an exit-only StratPart which will exit *any* positions associated with its enclosing strategy if the position shows a gross loss equal to or greater than a user-specified amount.
MaxPctExit	TRUE	Risk	Entry or Strategy	ALL	Tick, Intraday, Daily	"Dynamic stop loss." MaxPctExit is an exit-only StratPart which will exit *any* positions associated with its enclosing strategy if the position shows a loss equal to or greater than a user-specified amount as a percent of the trade basis.
PanicButton	TRUE	Risk	Strategy	ALL	Tick, Intraday, Daily	"Strategy Euthanizer." Added to any running strategy, this StratPart will cancel all open orders, exit all open strategies, deactivate the strategy and optionally terminate the strategy entirely. Illustrates use of Controller Agent functionality within the StratBox environment.
SimpleGamma	TRUE	Risk	Entry or Strategy	Reporting, Risk, Sound, Volatility	Tick, Intraday	"Gamma-scalping." Will scalp gammas against existing option positions in specified underlying contracts. Illustrates use of QuantLib functionality (calculation of greeks with varied option pricing engines) within StratBox.
TakeProfits	TRUE	Risk	Entry or Strategy	ALL	Tick, Intraday, Daily	"Profit target with dynamic trailing stop." Added to any Strategy, will set a profit target for any position entered by the Strategy; when target has been achieved, a configurable, dynamic stop-loss will be attached to the position.
TimeoutExit	TRUE	Risk/Scheduling	Entry or Strategy	ALL	Tick, Intraday, Daily	"Position Timeout." StratPart which sets a timer on the entry of any position. When timer has counted-down, position will be liquidated.
DailyVolFilter	TRUE	Risk/Volatility	Entry or Strategy	Reporting, Risk, Scheduling, Sound	Daily	"Portfolio-oriented volatility filter." StratPart which will maintain an exponential moving average on the volatility of the daily returns for the strategy it is part of; it will exit the worst performing positions if a predetermined volatility threshold is pierced. Users can determine what percent of the portfolio to liquidate as well as the duration of the EMA.
DayTradeScheduler	TRUE	Scheduling	Entry or Strategy	ALL	Tick, Intraday	"Day-trading scheduler." DayTradeScheduler is a StratPart which allows a user to use any set of other StratParts as a day trading mechanism by scheduling those StratParts on behalf of the user.
WeeklyScheduler	TRUE	Scheduling	Entry or Strategy	ALL	Tick, Intraday	"Weekly scheduler." Weekly Scheduler is a StratPart which allows a user to use any set of other StratParts as a weekly trading mechanism by scheduling those StratParts on behalf of the user.
Sounds	TRUE	Sounds	Strategy	ALL	Tick, Intraday, Daily	"Event sounds." Adds configurable sounds to configurable events (order placed, partial fill, fill, loss, profit) on associated strategy.
RandomEntry	TRUE	Testing	None	Reporting, Risk, Scheduling, Sound	Tick, Intraday, Daily	Testing StratPart will randomly trade a specified instrument.
RandomMonthly	TRUE	Testing	None	Reporting, Risk Management, Volatility	Daily	For testing purposes: will randomly buy and sell each month.
Persistence	TRUE	Utility	Entry or Strategy	N/A	Tick, Intraday, Daily	Persistence is a utility StratPart which never actually trades, but instead manages file-based persistence for the strategy in which it is embedded. In particular, it persists order and position information for the strategy and associates them with the strategy when the strategy is restarted (e.g., after a nightly or weekly reboot).